



GS Board Summary  
June 28, 2016

Instrument Name	ISIN	Tenor	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
FXTN 10-59	PIBD1024H595	8.5Y	4.1250	2974	8.14	8/20/2024	3,392.750000	3.4200	3:42:07 PM	3.4240	3.6000	3.4250	3.4250	3.4500	3.4000	3.4200
FXTN 20-09	PIBD2024K091	8.5Y	13.7500	3057	8.37	11/11/2024										
FXTN 20-10	PIBD2025D103	9Y	12.1250	3211	8.79	4/14/2025										
FXTN 10-60	PIBD1025J608	9.5Y	3.6250	3359	9.20	9/9/2025	15,165.820592	3.3100	4:13:07 PM	3.2924	3.3495	3.2750	3.3775	3.3800	3.2700	3.3100
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3400	9.31	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3440	9.42	11/29/2025										
FXTN 20-12	PIBD2026A122	10Y	10.2500	3491	9.56	1/19/2026					3.8750					
RTB 15-01	PIID1526J019	10.5Y	6.2500	3765	10.31	10/20/2026	4.150000	3.5000	2:57:10 PM	3.5000			3.5000	3.5000	3.5000	3.5000
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3813	10.44	12/7/2026										
RTB 15-02	PIID1527C023	11Y	5.3750	3897	10.67	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4086	11.19	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4541	12.43	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	5080	13.91	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5142	14.08	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5324	14.58	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5498	15.05	7/19/2031	10,965.327266	3.6050	4:14:18 PM	3.5982	3.6750	3.5000	3.6800	3.7000	3.5600	3.6050
FXTN 25-04	PIBD2531J042	16Y	9.3750	5576	15.27	10/5/2031						4.2500				
FXTN 20-18	PIBD2032B183	16Y	5.8750	5696	15.59	2/2/2032	0.285000	4.3000	10:04:39 AM	4.3000			4.3000	4.3000	4.3000	4.3000
RTB 20-01	PIID2032C014	16Y	5.8750	5724	15.67	3/1/2032	37.000000	4.2050	3:15:30 PM	4.2050	4.5000	4.1000	4.2050	4.2050	4.2050	4.2050
FXTN 20-19	PIBD2032I195	17Y	5.7500	5934	16.25	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	5997	16.42	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6109	16.73	3/21/2033	215.500000	4.1250	3:59:36 PM	4.0573	4.3995	4.1250	4.4000	4.4000	4.0350	4.1250
FXTN 25-06	PIBD2534K062	19Y	9.2500	6703	18.35	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	7032	19.25	9/30/2035						4.2500				
FXTN 25-08	PIBD2535L086	19Y	8.1250	7109	19.46	12/16/2035					4.4500	4.2500				
FXTN 25-09	PIBD2536I097	21Y	7.6250	7397	20.25	9/29/2036						4.2500				
FXTN 25-10	PIBD2537H103	22Y	5.7500	7718	21.13	8/16/2037	0.500000	4.6500	2:12:09 PM	4.6500			4.6500	4.6500	4.6500	4.6500
RTB 25-01	PIID2537J015	22Y	6.1250	7787	21.32	10/24/2037	8.365000	4.6400	3:39:18 PM	4.5060	4.6400	4.3755	4.5000	4.6400	4.5000	4.6400
FXTN 25-11	PIBD2540I116	24Y	4.6250	8838	24.20	9/9/2040	613.655680	4.4000	3:59:13 PM	4.4088	4.5000	4.2500	4.5250	4.5250	4.3750	4.4000